

Docket No.  
**061801/1061**  
**SBP/IGD/HDS**



**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Applicant: **James P. Davidowitz et al.**

Group Art Unit: **3624**

Application No.: **10/615,428**

Examiner: **TBA**

Filed: **July 7, 2003**

For: **METHOD AND SYSTEM FOR INITIATING PAIRS TRADING ACROSS  
MULTIPLE MARKETS HAVING AUTOMATIC FOREIGN EXCHANGE  
PRICE HEDGE**

Date: **May 7, 2004**

**CERTIFICATE OF MAILING**  
**BY "FIRST CLASS MAIL" (37 C.F.R. § 1.8)**

Commissioner for Patents  
PO Box 1450  
Alexandria, Virginia 22313-1450

Sir:

I hereby certify that the following correspondence:

**Return Postcard; Information Disclosure Statement (3 pgs.); Form PTO/SB/08B (1 pg); and  
eight cited references**

is being deposited on **May 7, 2004** with the United States Postal Service  
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**PO Box 1450**  
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**INFORMATION DISCLOSURE STATEMENT**

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

In compliance with the duty of disclosure under 37 C.F.R. § 1.56 and in accordance with the practice under 37 C.F.R. §§ 1.97 and 1.98, the Examiner's attention is directed to the documents listed on the enclosed Form PTO/SB/08B. Copies of the cited references are enclosed. Applicants are providing these references without any admission as to whether the references constitute prior art, as the date of public availability of the references and the systems discussed therein is unclear.

Nevertheless, in the interests of full disclosure, Applicants are providing these references and are respectfully requesting that the Examiner independently consider the above information and that a copy of the enclosed Form PTO/SB/08B be returned indicating that such information has been considered.

Applicants would like to direct to the Examiner's attention to potential systems used by the following entities: Longview Solutions, Morgan Stanley, and Carlin Equities Corp. While Applicants have heard from third parties that such entities have pairs trading systems, Applicants were unable to find any publicly available documentation regarding such systems. Accordingly, the Examiner is invited to independently determine whether such systems exist and to independently determine their relevance.

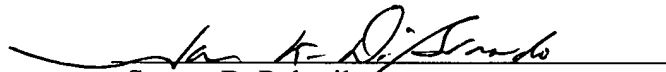
Furthermore, Applicants draw the Examiner's attention to commonly assigned Application Serial No. 10/081,460 and invite the Examiner to determine the relevance of such application and the references cited therein.

This Information Disclosure Statement is being filed prior to a first office action on the merits; therefore, no fee is believed to be due in connection with the filing of this Information Disclosure Statement. See 37 C.F.R. § 1.97(b)(3). If, however, the Commissioner deems any fee to be due, the Commissioner is authorized to charge that fee, as well as any other fees that may hereafter be due, to Deposit Account 19-4709.

Favorable consideration and prompt allowance of this application is respectfully requested. In the event that there are any questions, or should additional information be required, please do not hesitate to contact applicants' attorney at the number listed below.

Respectfully submitted,

*IAN G. DIBERNARDINO, REG. NO. 40,991 FOR*



Steven B. Pokotilow

Registration No. 26,405

Attorney for Applicants

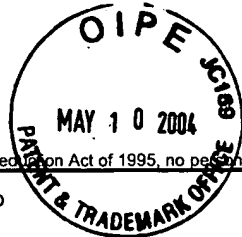
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Substitute for form 1449/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

**Complete if Known**

Application Number	10/615,428
Filing Date	July 7, 2003
First Named Inventor	James P. Davidowitz et al.
Art Unit	3624
Examiner Name	TBA
Attorney Docket Number	061801/1061

Sheet **1** of **1****NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
		Chapman, Peter. A Program Trading Weapons Race. Brokers and Vendors Launch More User Products and Services. Trading & Technology. April 2004, pages 62-68.	
		Trade Factory-Spread Trader. Spear, Leeds & Kellogg. [Online] [Retrieved on 1/6/04] Retrieved from the Internet: <URL:http://www.redi.com/spreadtrdr.html>	
		ITG Pairs and Long/Short Trading Strategies. Contingent trading made easy. [Online][Retrieved on 1/6/04] Retrieved from the Internet:<URL:http:// www.itginc.com/products/quantex/qtx99-pairs.html> pages 1-3.	
		ITG-Tools - QuantEX Electronic Trading Made Intelligent. [Online][Retrieved on 1/6/04] Retrieved from the Internet:<URL:http:// www.itginc.com/products/quantex/index.html> pages 1-4.	
		ITG-Tools - ITG Platform. [Online] [Retrieved on 1/6/04] Retrieved from the Internet:<URL:http://www.itginc.com/platfom/index.html> pages. 1-2.	
		ITG-Tools - ITG WebAccess. [Online] [Retrieved on 1/6/04] Retrieved from the Internet:<URL:http://www.itginc.com/wap/accessdesc.html> pages 1-2.	
		ITG-Tools-ITG Portfolio Trading. A vital link between the ITG Trading Desk and our suite of advanced trading strategies. [Online] [Retrieved on 1/6/04] Retrieved from the Internet:<URL:http://www.itginc.com/products/etradingdesk/portfolio_trading_more.html> pages 1-2.	
		ITG-About ITG-FX Server. [Online] [Retrieved on 4/9/04] Retrieved from the Internet:<URL:http://www.itginc.com/canada/products/fxserver/index.html> pages 1-3.	

Examiner Signature	Date Considered
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\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 120 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, Washington, DC 20231.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

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